

Derivatives High/Low Report

High/Low for 26/05/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	GOVI 2006/08/03			jGovi	242.5580	242.7620	0.084	0.0000	0.0000	561
26/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	125,612.0000	127,646.0000	1.619	0	0	0
26/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	32.0000	26.0000	(18.750)	0	0	0
26/05/2006	GOVI 2006/11/02			jGovi	246.9580	247.1570	0.081	0.0000	0.0000	301
26/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	169,672.0000	171,651.0000	1.166	0	0	0
26/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	92.0000	81.0000	(11.957)	0	0	0
26/05/2006	GOVI 2007/02/01			jGovi	251.4730	251.6650	0.076	0.0000	0.0000	0
26/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	67.0000	61.0000	(8.955)	0	0	0
26/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	214,797.0000	216,711.0000	0.891	0	0	0
26/05/2006	J153 2010/08/31			jSwap	7.8290	7.8100	(0.243)	0.0000	0.0000	0
26/05/2006	J157 2015/09/15			jSwap	7.9450	7.9240	(0.264)	0.0000	0.0000	0
26/05/2006	J186 2026/12/21			jSwap	7.8420	7.8430	0.013	0.0000	0.0000	0
26/05/2006	J194 2008/02/28			jSwap	7.5770	7.5580	(0.251)	0.0000	0.0000	0
26/05/2006	J201 2014/12/22			jSwap	7.9110	7.8920	(0.240)	0.0000	0.0000	0
26/05/2006	J203 2017/09/15			jSwap	7.9340	7.9110	(0.290)	0.0000	0.0000	0
26/05/2006	J204 2018/12/21			jSwap	7.8950	7.8770	(0.228)	0.0000	0.0000	0

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26/05/2006	J207	2020/01/15			jSwap	7.8890	7.8750	(0.177)	0.0000	0.0000	0
26/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
26/05/2006	JFRA	2006/08/03			jFra	7.2510	7.2440	(0.097)	0.0000	0.0000	0
26/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	344.0000	346.0000	0.581	0	0	0
26/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	959.0000	944.0000	(1.564)	0	0	0
26/05/2006	JFRA	2006/11/02			jFra	7.5020	7.4940	(0.107)	0.0000	0.0000	0
26/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,698.0000	1,682.0000	(0.942)	0	0	0
26/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	469.0000	473.0000	0.853	0	0	0
26/05/2006	JFRA	2007/02/01			jFra	7.6090	7.6080	(0.013)	0.0000	0.0000	35
26/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,078.0000	1,077.0000	(0.093)	0	0	0
26/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,344.0000	1,341.0000	(0.223)	0	0	0
26/05/2006	JFRA	2007/05/03			jFra	7.7630	7.7180	(0.580)	0.0000	0.0000	0
26/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,775.0000	1,711.0000	(3.606)	0	0	0
26/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,132.0000	1,178.0000	4.064	0	0	0
26/05/2006	JFRA	2007/08/02			jFra	7.7570	7.7400	(0.219)	0.0000	0.0000	0
26/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,943.0000	1,918.0000	(1.287)	0	0	0
26/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,314.0000	1,331.0000	1.294	0	0	0
26/05/2006	JFRA	2007/11/01			jFra	7.8650	7.8090	(0.712)	0.0000	0.0000	0
26/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,415.0000	1,476.0000	4.311	0	0	0
26/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,375.0000	2,288.0000	(3.663)	0	0	0
26/05/2006	JFRA	2008/02/07			jFra	7.8870	7.8370	(0.634)	0.0000	0.0000	0
26/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,565.0000	25,604.0000	0.153	0	0	0
26/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,526.0000	26,448.0000	(0.294)	0	0	0
26/05/2006	JN02	2006/08/03			jNote	7.6870	7.6620	(0.325)	0.0000	0.0000	0
26/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,248.0000	5,357.0000	2.077	0	0	0
26/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,335.0000	12,983.0000	(2.640)	0	0	0

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26/05/2006	JN02	2006/11/02			jNote	7.7760	7.7480	(0.360)	0.0000	0.0000	0
26/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,610.0000	18,258.0000	(1.891)	0	0	0
26/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,888.0000	9,052.0000	1.845	0	0	0
26/05/2006	JN05	2006/08/03			jNote	7.8720	7.8510	(0.267)	0.0000	0.0000	0
26/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,254.0000	1,328.0000	5.901	0	0	0
26/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	26,835.0000	26,059.0000	(2.892)	0	0	0
26/05/2006	JN05	2006/11/02			jNote	7.9160	7.8930	(0.291)	0.0000	0.0000	0
26/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	31,046.0000	30,283.0000	(2.458)	0	0	0
26/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,700.0000	3,866.0000	4.486	0	0	0
26/05/2006	JN10	2006/08/03			jNote	7.9120	7.8860	(0.329)	0.0000	0.0000	0
26/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	128.0000	153.0000	19.531	0	0	0
26/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	45,665.0000	43,948.0000	(3.760)	0	0	0
26/05/2006	JN10	2006/11/02			jNote	7.9330	7.9060	(0.340)	0.0000	0.0000	0
26/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	47,976.0000	46,301.0000	(3.491)	0	0	0
26/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,072.0000	1,202.0000	12.127	0	0	0
26/05/2006	JROD	2006/05/31			jRod	6.7890	6.7890	-	0.0000	0.0000	0
26/05/2006	JROD	2006/06/30			jRod	6.8340	6.8310	(0.044)	0.0000	0.0000	0
26/05/2006	JROD	2006/07/31			jRod	6.9440	6.9360	(0.115)	0.0000	0.0000	0
26/05/2006	JROD	2006/08/31			jRod	6.9500	6.9440	(0.086)	0.0000	0.0000	0
26/05/2006	R153	2006/08/03			Bond Future	7.5350	7.5200	(0.199)	0.0000	0.0000	754
26/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,554.0000	1,649.0000	6.113	0	0	0
26/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,043.0000	5,275.0000	4.600	0	0	0
26/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,568.0000	12,086.0000	(3.835)	0	0	0
26/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,389.0000	6,044.0000	(5.400)	0	0	100
26/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	36,473.0000	37,034.0000	1.538	0	0	0
26/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	121.0000	105.0000	(13.223)	0	0	0

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26/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	45,577.0000	46,148.0000	1.253	0	0	0
26/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	371.0000	330.0000	(11.051)	0	0	0
26/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,067.0000	969.0000	(9.185)	0	0	0
26/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	18,762.0000	19,242.0000	2.558	0	0	0
26/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	38.0000	32.0000	(15.789)	0	0	0
26/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,786.0000	2,586.0000	(7.179)	0	0	0
26/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	11,010.0000	11,386.0000	3.415	0	0	0
26/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	54,644.0000	55,219.0000	1.052	0	0	0
26/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
26/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	27,443.0000	27,978.0000	1.949	0	0	0
26/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	21,024.0000	20,467.0000	(2.649)	0	0	0
26/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	243.0000	262.0000	7.819	0	0	0
26/05/2006	R153	2006/11/02			Bond Future	7.5180	7.4960	(0.293)	0.0000	0.0000	0
26/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,286.0000	8,657.0000	4.477	0	0	0
26/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,938.0000	8,512.0000	(4.766)	0	0	0
26/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,808.0000	13,246.0000	(4.070)	0	0	0
26/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,050.0000	4,286.0000	5.827	0	0	0
26/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	36,128.0000	36,838.0000	1.965	0	0	0
26/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,229.0000	1,141.0000	(7.160)	0	0	0
26/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,163.0000	2,023.0000	(6.472)	0	0	100
26/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	28,303.0000	28,960.0000	2.321	0	0	0
26/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,476.0000	1,589.0000	7.656	0	0	0
26/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,428.0000	19,744.0000	(3.348)	0	0	0
26/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	37,651.0000	36,859.0000	(2.104)	0	0	0
26/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	44,258.0000	45,002.0000	1.681	0	0	0
26/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	37.0000	42.0000	13.514	0	0	0
26/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	684.0000	631.0000	(7.749)	0	0	0
26/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	402.0000	369.0000	(8.209)	0	0	0
26/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,913.0000	61,689.0000	1.274	0	0	0
26/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	52,568.0000	53,332.0000	1.453	0	0	0
26/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,493.0000	3,284.0000	(5.983)	0	0	0
26/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	239.0000	218.0000	(8.787)	0	0	0
26/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,626.0000	5,322.0000	(5.403)	0	0	0
26/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,789.0000	21,377.0000	2.828	0	0	0
26/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	28,576.0000	27,814.0000	(2.667)	0	0	0

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26/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,992.0000	14,484.0000	3.516	0	0	0
26/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	339.0000	374.0000	10.324	0	0	0
26/05/2006	R153	2007/02/01			Bond Future	7.5330	7.5110	(0.292)	0.0000	0.0000	0
26/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,255.0000	10,602.0000	3.384	0	0	0
26/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,086.0000	6,337.0000	4.124	0	0	0
26/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,375.0000	10,976.0000	(3.508)	0	0	0
26/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,733.0000	15,238.0000	(3.146)	0	0	0
26/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,065.0000	1,965.0000	(4.843)	0	0	0
26/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	42,426.0000	43,072.0000	1.523	0	0	0
26/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	266.0000	290.0000	9.023	0	0	0
26/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,062.0000	3,882.0000	(4.431)	0	0	0
26/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	35,103.0000	35,715.0000	1.743	0	0	0
26/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,887.0000	2,753.0000	(4.641)	0	0	0
26/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	28,058.0000	28,625.0000	2.021	0	0	0
26/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,750.0000	5,512.0000	(4.139)	0	0	0
26/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	21,451.0000	21,959.0000	2.368	0	0	0
26/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,124.0000	7,812.0000	(3.840)	0	0	0
26/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	35,972.0000	35,250.0000	(2.007)	0	0	0
26/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,101.0000	1,175.0000	6.721	0	0	0
26/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,453.0000	15,887.0000	2.809	0	0	0
26/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,040.0000	27,368.0000	(2.397)	0	0	0
26/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,221.0000	20,630.0000	(2.785)	0	0	0
26/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,967.0000	3,123.0000	5.258	0	0	0
26/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,921.0000	50,592.0000	1.344	0	0	0
26/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,489.0000	1,414.0000	(5.037)	0	0	0
26/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	57,513.0000	58,203.0000	1.200	0	0	0
26/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,085.0000	1,028.0000	(5.253)	0	0	0
26/05/2006	R157	2006/08/03			Bond Future	7.7325	7.7180	(0.188)	0.0000	0.0000	122
26/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	60,290.0000	59,137.0000	(1.912)	0	0	0
26/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	59,979.0000	61,080.0000	1.836	0	0	0
26/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	70.0000	76.0000	8.571	0	0	0
26/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	482.0000	425.0000	(11.826)	0	0	0
26/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	137.0000	117.0000	(14.599)	0	0	0
26/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,565.0000	1,413.0000	(9.712)	0	0	0

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26/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	78,258.0000	79,398.0000	1.457	0	0	0
26/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
26/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	96,426.0000	97,578.0000	1.195	0	0	0
26/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	114,317.0000	115,474.0000	1.012	0	0	0
26/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	42,071.0000	43,078.0000	2.394	0	0	0
26/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	36.0000	31.0000	(13.889)	0	0	0
26/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,500.0000	4,158.0000	(7.600)	0	0	0
26/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	25,643.0000	26,459.0000	3.182	0	0	0
26/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	4,100.0000	4,335.0000	5.732	0	0	0
26/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	22,840.0000	21,916.0000	(4.046)	0	0	0
26/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	12,372.0000	12,904.0000	4.300	0	0	0
26/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	40,073.0000	38,973.0000	(2.745)	0	0	0
26/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,976.0000	10,349.0000	(5.712)	0	0	100
26/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	798.0000	856.0000	7.268	0	0	0
26/05/2006	R157	2006/11/02			Bond Future	7.7280	7.7120	(0.207)	0.0000	0.0000	0
26/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,991.0000	2,817.0000	(5.817)	0	0	117
26/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	61,485.0000	62,560.0000	1.748	0	0	0
26/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	9,162.0000	9,544.0000	4.169	0	0	0
26/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	203.0000	187.0000	(7.882)	0	0	0
26/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	27,109.0000	26,242.0000	(3.198)	0	0	0
26/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	146,304.0000	147,547.0000	0.850	0	0	0
26/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,926.0000	9,480.0000	(4.493)	0	0	0
26/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	30,929.0000	31,733.0000	2.600	0	0	0
26/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	45,467.0000	46,430.0000	2.118	0	0	0
26/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	16,755.0000	16,110.0000	(3.850)	0	0	158
26/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	59,391.0000	58,207.0000	(1.994)	0	0	0
26/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	76.0000	69.0000	(9.211)	0	0	0
26/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	151.0000	164.0000	8.609	0	0	0
26/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	968.0000	1,033.0000	6.715	0	0	0
26/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,540.0000	5,253.0000	(5.181)	0	0	0
26/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	79,404.0000	78,168.0000	(1.557)	0	0	0
26/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,586.0000	1,483.0000	(6.494)	0	0	0
26/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,567.0000	3,756.0000	5.299	0	0	0
26/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	129,540.0000	130,773.0000	0.952	0	0	0
26/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	18,470.0000	19,074.0000	3.270	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	413.0000	382.0000	(7.506)	0	0	0
26/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	41,557.0000	40,496.0000	(2.553)	0	0	0
26/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	112,538.0000	113,756.0000	1.082	0	0	0
26/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	831.0000	772.0000	(7.100)	0	0	0
26/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	95,416.0000	96,606.0000	1.247	0	0	0
26/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	78,296.0000	79,443.0000	1.465	0	0	0
26/05/2006	R157	2007/02/01			Bond Future	7.7450	7.7300	(0.194)	0.0000	0.0000	0
26/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,473.0000	6,235.0000	(3.677)	0	0	0
26/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,457.0000	6,691.0000	3.624	0	0	0
26/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	62,276.0000	63,179.0000	1.450	0	0	0
26/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	34,194.0000	34,881.0000	2.009	0	0	0
26/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	47,584.0000	48,392.0000	1.698	0	0	0
26/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,912.0000	9,579.0000	(3.360)	0	0	0
26/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	77,798.0000	78,773.0000	1.253	0	0	0
26/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,994.0000	14,540.0000	(3.028)	0	0	0
26/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	44,792.0000	43,885.0000	(2.025)	0	0	0
26/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,199.0000	4,032.0000	(3.977)	0	0	0
26/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,690.0000	1,614.0000	(4.497)	0	0	0
26/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,718.0000	2,603.0000	(4.231)	0	0	0
26/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	60,764.0000	59,737.0000	(1.690)	0	0	0
26/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	544.0000	515.0000	(5.331)	0	0	0
26/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	93,788.0000	94,814.0000	1.094	0	0	0
26/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	142,130.0000	143,242.0000	0.782	0	0	0
26/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	126,102.0000	127,193.0000	0.865	0	0	0
26/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	109,910.0000	110,975.0000	0.969	0	0	0
26/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	22,458.0000	23,001.0000	2.418	0	0	0
26/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,046.0000	995.0000	(4.876)	0	0	0
26/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,518.0000	2,632.0000	4.527	0	0	0
26/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,078.0000	21,480.0000	(2.709)	0	0	0
26/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	13,088.0000	13,474.0000	2.949	0	0	0
26/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,884.0000	31,129.0000	(2.368)	0	0	0
26/05/2006	R186	2006/08/03			Bond Future	7.4870	7.4720	(0.200)	0.0000	0.0000	34
26/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5,756.0000	6,130.0000	6.498	0	0	0
26/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	36,567.0000	35,023.0000	(4.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	38,870.0000	40,277.0000	3.620	0	0	0
26/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	18,205.0000	19,098.0000	4.905	0	0	0
26/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	198,711.0000	200,630.0000	0.966	0	0	0
26/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	173,491.0000	175,409.0000	1.106	0	0	0
26/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,546.0000	15,521.0000	(6.195)	0	0	0
26/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
26/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	92,621.0000	94,482.0000	2.009	0	0	0
26/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	60.0000	49.0000	(18.333)	0	0	0
26/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	147,369.0000	149,286.0000	1.301	0	0	0
26/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	65,597.0000	63,766.0000	(2.791)	0	0	0
26/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	397.0000	341.0000	(14.106)	0	0	0
26/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,088.0000	1,176.0000	8.088	0	0	0
26/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	120,347.0000	122,255.0000	1.585	0	0	0
26/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,690.0000	1,498.0000	(11.361)	0	0	0
26/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	99,583.0000	97,673.0000	(1.918)	0	0	0
26/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	64,818.0000	66,544.0000	2.663	0	0	0
26/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	96.0000	105.0000	9.375	0	0	0
26/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,914.0000	5,403.0000	(8.641)	0	0	0
26/05/2006	R186	2006/11/02			Bond Future	7.4900	7.4740	(0.214)	0.0000	0.0000	0
26/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	44,412.0000	42,981.0000	(3.222)	0	0	0
26/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	13,436.0000	14,037.0000	4.473	0	0	0
26/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	27,451.0000	28,431.0000	3.570	0	0	0
26/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	100,661.0000	98,731.0000	(1.917)	0	0	0
26/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	69,749.0000	68,009.0000	(2.495)	0	0	0
26/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,525.0000	1,627.0000	6.689	0	0	0
26/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,324.0000	5,615.0000	5.466	0	0	0
26/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	146,536.0000	148,525.0000	1.357	0	0	0
26/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	26,184.0000	25,132.0000	(4.018)	0	0	0
26/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	290.0000	313.0000	7.931	0	0	0
26/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,168.0000	6,754.0000	(5.776)	0	0	0
26/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	94,660.0000	96,463.0000	1.905	0	0	0
26/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	69,500.0000	71,116.0000	2.325	0	0	0
26/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	46,549.0000	47,886.0000	2.872	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,195.0000	13,502.0000	(4.882)	0	0	0
26/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,412.0000	3,184.0000	(6.682)	0	0	0
26/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	135,453.0000	133,445.0000	(1.482)	0	0	0
26/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,335.0000	1,230.0000	(7.865)	0	0	0
26/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	144.0000	128.0000	(11.111)	0	0	0
26/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	120,483.0000	122,408.0000	1.598	0	0	0
26/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	172,205.0000	174,221.0000	1.171	0	0	0
26/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	464.0000	422.0000	(9.052)	0	0	0
26/05/2006	R186	2007/02/01			Bond Future	7.4920	7.4770	(0.200)	0.0000	0.0000	0
26/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,674.0000	17,114.0000	(3.168)	0	0	0
26/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	57,272.0000	58,417.0000	1.999	0	0	0
26/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,394.0000	24,648.0000	(2.938)	0	0	0
26/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	101,064.0000	102,567.0000	1.487	0	0	0
26/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	79,334.0000	80,664.0000	1.676	0	0	0
26/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	9,855.0000	10,235.0000	3.856	0	0	0
26/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,669.0000	10,282.0000	(3.627)	0	0	0
26/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	52,385.0000	51,143.0000	(2.371)	0	0	0
26/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	148,235.0000	149,970.0000	1.170	0	0	0
26/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,122.0000	5,869.0000	(4.133)	0	0	0
26/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	21,381.0000	22,028.0000	3.026	0	0	0
26/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	135,308.0000	133,474.0000	(1.355)	0	0	0
26/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	36,545.0000	35,568.0000	(2.673)	0	0	0
26/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	74,058.0000	72,548.0000	(2.039)	0	0	0
26/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	124,249.0000	125,887.0000	1.318	0	0	0
26/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	37,551.0000	38,465.0000	2.434	0	0	0
26/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,728.0000	1,638.0000	(5.208)	0	0	0
26/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,337.0000	3,182.0000	(4.645)	0	0	0
26/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	172,475.0000	174,275.0000	1.044	0	0	0
26/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	931.0000	987.0000	6.015	0	0	0
26/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	102,267.0000	100,552.0000	(1.677)	0	0	0
26/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,624.0000	3,799.0000	4.829	0	0	0
26/05/2006	R194	2006/08/03			Bond Future	7.3890	7.3730	(0.217)	0.0000	0.0000	55
26/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,168.0000	3,302.0000	4.230	0	0	0
26/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	22.0000	25.0000	13.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,517.0000	1,412.0000	(6.922)	0	0	0
26/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,776.0000	13,006.0000	1.800	0	0	0
26/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,616.0000	23,855.0000	1.012	0	0	0
26/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	20,001.0000	20,239.0000	1.190	0	0	0
26/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
26/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	62.0000	54.0000	(12.903)	0	0	0
26/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,378.0000	16,614.0000	1.441	0	0	0
26/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
26/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	6,006.0000	6,188.0000	3.030	0	0	0
26/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	244.0000	219.0000	(10.246)	0	0	0
26/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,068.0000	5,850.0000	(3.593)	0	0	0
26/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,597.0000	9,361.0000	(2.459)	0	0	0
26/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,154.0000	1,224.0000	6.066	0	0	0
26/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	649.0000	593.0000	(8.629)	0	0	0
26/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	253.0000	274.0000	8.300	0	0	0
26/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,288.0000	9,501.0000	2.293	0	0	0
26/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,227.0000	3,058.0000	(5.237)	0	0	0
26/05/2006	R194	2006/11/02			Bond Future	7.4040	7.3870	(0.230)	0.0000	0.0000	0
26/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	212.0000	197.0000	(7.075)	0	0	0
26/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,505.0000	8,306.0000	(2.340)	0	0	0
26/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
26/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	36.0000	39.0000	8.333	0	0	0
26/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	17,897.0000	17,683.0000	(1.196)	0	0	0
26/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,509.0000	11,298.0000	(1.833)	0	0	0
26/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,680.0000	14,466.0000	(1.458)	0	0	0
26/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,702.0000	3,814.0000	3.025	0	0	0
26/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,529.0000	1,458.0000	(4.644)	0	0	0
26/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,494.0000	2,392.0000	(4.090)	0	0	0
26/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,873.0000	6,017.0000	2.452	0	0	0
26/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	468.0000	440.0000	(5.983)	0	0	0
26/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	223.0000	238.0000	6.726	0	0	0
26/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	11,045.0000	11,231.0000	1.684	0	0	0
26/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	844.0000	886.0000	4.976	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,885.0000	14,084.0000	1.433	0	0	0
26/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,407.0000	8,573.0000	1.975	0	0	0
26/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	940.0000	892.0000	(5.106)	0	0	0
26/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,917.0000	3,780.0000	(3.498)	0	0	0
26/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,976.0000	2,053.0000	3.897	0	0	0
26/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,949.0000	5,778.0000	(2.874)	0	0	0
26/05/2006	R194	2007/02/01			Bond Future	7.4190	7.4020	(0.229)	0.0000	0.0000	0
26/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,603.0000	2,532.0000	(2.728)	0	0	0
26/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,981.0000	6,084.0000	1.722	0	0	0
26/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	265.0000	278.0000	4.906	0	0	0
26/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,128.0000	11,958.0000	(1.402)	0	0	0
26/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,731.0000	9,570.0000	(1.655)	0	0	0
26/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,903.0000	8,020.0000	1.480	0	0	0
26/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,788.0000	9,919.0000	1.338	0	0	0
26/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,339.0000	1,296.0000	(3.211)	0	0	0
26/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	544.0000	522.0000	(4.044)	0	0	0
26/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,985.0000	1,928.0000	(2.872)	0	0	0
26/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	64.0000	68.0000	6.250	0	0	0
26/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,840.0000	11,983.0000	1.208	0	0	0
26/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	870.0000	839.0000	(3.563)	0	0	0
26/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	14,026.0000	14,178.0000	1.084	0	0	0
26/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,679.0000	14,506.0000	(1.179)	0	0	0
26/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,652.0000	1,700.0000	2.906	0	0	0
26/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
26/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,481.0000	4,375.0000	(2.366)	0	0	0
26/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,629.0000	7,483.0000	(1.914)	0	0	0
26/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	751.0000	779.0000	3.728	0	0	0
26/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,393.0000	3,305.0000	(2.594)	0	0	0
26/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,221.0000	4,307.0000	2.037	0	0	0
26/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,952.0000	5,826.0000	(2.117)	0	0	0
26/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,750.0000	2,818.0000	2.473	0	0	0
26/05/2006	R201	2006/08/03			Bond Future	7.7080	7.6870	(0.272)	0.0000	0.0000	26
26/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	412.0000	351.0000	(14.806)	0	0	0
26/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	63,564.0000	64,870.0000	2.055	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	144.0000	120.0000	(16.667)	0	0	0
26/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	77,938.0000	79,262.0000	1.699	0	0	0
26/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	49,069.0000	50,338.0000	2.586	0	0	0
26/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,354.0000	3,672.0000	9.481	0	0	0
26/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	32.0000	26.0000	(18.750)	0	0	0
26/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	92,127.0000	93,457.0000	1.444	0	0	0
26/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,162.0000	1,013.0000	(12.823)	0	0	0
26/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	16,626.0000	15,614.0000	(6.087)	0	0	0
26/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	34,775.0000	35,956.0000	3.396	0	0	0
26/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	21,434.0000	22,430.0000	4.647	0	0	0
26/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	10,368.0000	11,054.0000	6.617	0	0	0
26/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,714.0000	7,069.0000	(8.361)	0	0	0
26/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,153.0000	2,818.0000	(10.625)	0	0	0
26/05/2006	R201	2006/11/02			Bond Future	7.7220	7.7010	(0.272)	0.0000	0.0000	0
26/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,601.0000	3,381.0000	(6.109)	0	0	0
26/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	63,023.0000	64,193.0000	1.856	0	0	0
26/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	76,245.0000	77,475.0000	1.613	0	0	0
26/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	32,952.0000	31,874.0000	(3.271)	0	0	0
26/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	863.0000	794.0000	(7.995)	0	0	0
26/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,255.0000	3,477.0000	6.820	0	0	0
26/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,833.0000	1,704.0000	(7.038)	0	0	0
26/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	7,890.0000	8,313.0000	5.361	0	0	0
26/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	50,335.0000	51,415.0000	2.146	0	0	0
26/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	89,691.0000	90,956.0000	1.410	0	0	0
26/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	15,944.0000	16,588.0000	4.039	0	0	0
26/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	37,692.0000	38,669.0000	2.592	0	0	0
26/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,215.0000	13,560.0000	(4.608)	0	0	0
26/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	111.0000	125.0000	12.613	0	0	0
26/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,683.0000	5,361.0000	(5.666)	0	0	0
26/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	62,429.0000	61,144.0000	(2.058)	0	0	0
26/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	46,703.0000	45,481.0000	(2.617)	0	0	0
26/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,727.0000	20,851.0000	(4.032)	0	0	0
26/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,065.0000	8,598.0000	(5.152)	0	0	0
26/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	26,075.0000	26,906.0000	3.187	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	375.0000	341.0000	(9.067)	0	0	0
26/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	848.0000	925.0000	9.080	0	0	0
26/05/2006	R201	2007/02/01			Bond Future	7.7360	7.7150	(0.271)	0.0000	0.0000	0
26/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	34,883.0000	33,888.0000	(2.852)	0	0	0
26/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	18,472.0000	19,097.0000	3.383	0	0	0
26/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,048.0000	5,320.0000	5.388	0	0	0
26/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,628.0000	16,986.0000	(3.642)	0	0	0
26/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	10,572.0000	11,021.0000	4.247	0	0	0
26/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	47,514.0000	46,378.0000	(2.391)	0	0	0
26/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	24,929.0000	24,110.0000	(3.285)	0	0	0
26/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,916.0000	2,047.0000	6.837	0	0	0
26/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	500.0000	544.0000	8.800	0	0	0
26/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,806.0000	3,618.0000	(4.940)	0	0	0
26/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	62,780.0000	63,859.0000	1.719	0	0	0
26/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	75,047.0000	76,194.0000	1.528	0	0	0
26/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	87,698.0000	88,892.0000	1.361	0	0	0
26/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,183.0000	2,063.0000	(5.497)	0	0	0
26/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,314.0000	6,036.0000	(4.403)	0	0	0
26/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,190.0000	1,117.0000	(6.134)	0	0	0
26/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,796.0000	8,427.0000	(4.195)	0	0	0
26/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	62,151.0000	60,927.0000	(1.969)	0	0	0
26/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	51,145.0000	52,135.0000	1.936	0	0	0
26/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	28,698.0000	29,469.0000	2.687	0	0	0
26/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	39,229.0000	40,127.0000	2.289	0	0	0
26/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,926.0000	12,430.0000	(3.837)	0	0	0
26/05/2006	R203	2006/08/03			Bond Future	7.7290	7.7080	(0.272)	0.0000	0.0000	0
26/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,399.0000	2,576.0000	7.378	0	0	0
26/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	57,727.0000	56,197.0000	(2.650)	0	0	0
26/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	14,156.0000	14,909.0000	5.319	0	0	0
26/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,973.0000	1,748.0000	(11.404)	0	0	0
26/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,572.0000	11,738.0000	(6.634)	0	0	0
26/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	39,419.0000	38,009.0000	(3.577)	0	0	0
26/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	23.0000	18.0000	(21.739)	0	0	0
26/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	40,347.0000	41,709.0000	3.376	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	90,387.0000	91,970.0000	1.751	0	0	0
26/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	73,574.0000	75,138.0000	2.126	0	0	0
26/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	25,713.0000	26,814.0000	4.282	0	0	0
26/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	23,977.0000	22,805.0000	(4.888)	0	0	0
26/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	128.0000	106.0000	(17.188)	0	0	0
26/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,492.0000	6,908.0000	6.408	0	0	0
26/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,513.0000	5,027.0000	(8.816)	0	0	0
26/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	56,685.0000	58,191.0000	2.657	0	0	0
26/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	693.0000	750.0000	8.225	0	0	0
26/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	566.0000	484.0000	(14.488)	0	0	0
26/05/2006	R203	2006/11/02			Bond Future	7.7420	7.7210	(0.271)	0.0000	0.0000	0
26/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	19,537.0000	18,727.0000	(4.146)	0	0	0
26/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	60,496.0000	59,118.0000	(2.278)	0	0	0
26/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,512.0000	1,603.0000	6.019	0	0	0
26/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	98,547.0000	97,025.0000	(1.544)	0	0	0
26/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	601.0000	640.0000	6.489	0	0	0
26/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	44,182.0000	42,949.0000	(2.791)	0	0	0
26/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	30,562.0000	31,543.0000	3.210	0	0	0
26/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	20,132.0000	20,883.0000	3.730	0	0	0
26/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,379.0000	3,563.0000	5.445	0	0	0
26/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,624.0000	11,043.0000	(4.998)	0	0	0
26/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	30,406.0000	29,368.0000	(3.414)	0	0	0
26/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	78,800.0000	77,329.0000	(1.867)	0	0	0
26/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	12,217.0000	12,741.0000	4.289	0	0	0
26/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,358.0000	5,980.0000	(5.945)	0	0	0
26/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	43,213.0000	44,397.0000	2.740	0	0	0
26/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	72,896.0000	74,341.0000	1.982	0	0	0
26/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6,761.0000	7,090.0000	4.866	0	0	0
26/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,446.0000	1,328.0000	(8.160)	0	0	0
26/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	57,534.0000	58,873.0000	2.327	0	0	0
26/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,179.0000	2,956.0000	(7.015)	0	0	0
26/05/2006	R203	2007/02/01			Bond Future	7.7560	7.7360	(0.258)	0.0000	0.0000	0
26/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	16,941.0000	16,349.0000	(3.494)	0	0	0
26/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,565.0000	6,820.0000	3.884	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	63,781.0000	62,573.0000	(1.894)	0	0	0
26/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	46,117.0000	47,144.0000	2.227	0	0	0
26/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	34,566.0000	35,436.0000	2.517	0	0	0
26/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,842.0000	10,407.0000	(4.012)	0	0	0
26/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	73,166.0000	74,432.0000	1.730	0	0	0
26/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,586.0000	6,285.0000	(4.570)	0	0	0
26/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	80,765.0000	79,460.0000	(1.616)	0	0	0
26/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	59,108.0000	60,269.0000	1.964	0	0	0
26/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,060.0000	1,940.0000	(5.825)	0	0	0
26/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,788.0000	3,592.0000	(5.174)	0	0	0
26/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	87,911.0000	89,253.0000	1.527	0	0	0
26/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,722.0000	3,880.0000	4.245	0	0	0
26/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	48,691.0000	47,610.0000	(2.220)	0	0	0
26/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	99,307.0000	97,935.0000	(1.382)	0	0	0
26/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,968.0000	2,058.0000	4.573	0	0	0
26/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	10,843.0000	11,225.0000	3.523	0	0	0
26/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	16,849.0000	17,383.0000	3.169	0	0	0
26/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	35,775.0000	34,846.0000	(2.597)	0	0	0
26/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,193.0000	24,432.0000	(3.021)	0	0	0
26/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	24,755.0000	25,456.0000	2.832	0	0	0
26/05/2006	R204	2006/08/03			Bond Future	7.7290	7.7090	(0.259)	0.0000	0.0000	83
26/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	27,327.0000	28,426.0000	4.022	0	0	0
26/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,983.0000	5,483.0000	(8.357)	0	0	0
26/05/2006	R204	2006/11/02			Bond Future	7.7410	7.7200	(0.271)	0.0000	0.0000	0
26/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	14,002.0000	14,568.0000	4.042	0	0	0
26/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8,026.0000	8,392.0000	4.560	0	0	0
26/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	64,882.0000	63,438.0000	(2.226)	0	0	0
26/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	47,715.0000	46,424.0000	(2.706)	0	0	0
26/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	33,230.0000	32,139.0000	(3.283)	0	0	0
26/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,193.0000	4,405.0000	5.056	0	0	0
26/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	13,285.0000	12,657.0000	(4.727)	0	0	0
26/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	93,877.0000	95,461.0000	1.687	0	0	0
26/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,980.0000	2,090.0000	5.556	0	0	0
26/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	21,749.0000	20,888.0000	(3.959)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	105,213.0000	103,607.0000	(1.526)	0	0	0
26/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	839.0000	767.0000	(8.582)	0	0	0
26/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	22,458.0000	23,253.0000	3.540	0	0	0
26/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	84,225.0000	82,679.0000	(1.836)	0	0	0
26/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	33,421.0000	34,449.0000	3.076	0	0	0
26/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	839.0000	890.0000	6.079	0	0	0
26/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	46,599.0000	47,834.0000	2.650	0	0	0
26/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	77,405.0000	78,917.0000	1.953	0	0	0
26/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,899.0000	1,755.0000	(7.583)	0	0	0
26/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,942.0000	3,684.0000	(6.545)	0	0	0
26/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,530.0000	7,109.0000	(5.591)	0	0	0
26/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	61,463.0000	62,861.0000	2.275	0	0	0
26/05/2006	R204	2007/02/01			Bond Future	7.7520	7.7310	(0.271)	0.0000	0.0000	0
26/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	49,379.0000	50,530.0000	2.331	0	0	0
26/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	26,746.0000	27,537.0000	2.957	0	0	0
26/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	18,136.0000	17,481.0000	(3.612)	0	0	0
26/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	26,901.0000	26,059.0000	(3.130)	0	0	0
26/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	86,114.0000	84,664.0000	(1.684)	0	0	0
26/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,141.0000	4,324.0000	4.419	0	0	0
26/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	37,162.0000	38,140.0000	2.632	0	0	0
26/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	11,652.0000	11,169.0000	(4.145)	0	0	0
26/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,260.0000	2,125.0000	(5.973)	0	0	0
26/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,115.0000	6,780.0000	(4.708)	0	0	0
26/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	105,986.0000	104,459.0000	(1.441)	0	0	0
26/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	63,077.0000	64,374.0000	2.056	0	0	0
26/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	93,341.0000	94,839.0000	1.605	0	0	0
26/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,239.0000	7,532.0000	4.048	0	0	0
26/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	77,863.0000	79,276.0000	1.815	0	0	0
26/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	67,965.0000	66,624.0000	(1.973)	0	0	0
26/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,121.0000	3,901.0000	(5.339)	0	0	0
26/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,211.0000	2,317.0000	4.794	0	0	0
26/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	38,142.0000	37,114.0000	(2.695)	0	0	0
26/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	51,881.0000	50,683.0000	(2.309)	0	0	0
26/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	11,864.0000	12,299.0000	3.667	0	0	0
26/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	18,311.0000	18,916.0000	3.304	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R207	2006/08/03			Bond Future	7.7130	7.6930	(0.259)	0.0000	0.0000	0
26/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,757.0000	5,271.0000	(8.442)	0	0	0
26/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	28,517.0000	29,645.0000	3.956	0	0	0
26/05/2006	R207	2006/11/02			Bond Future	7.7220	7.7020	(0.259)	0.0000	0.0000	0
26/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	504.0000	560.0000	11.111	0	0	0
26/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	59,768.0000	61,314.0000	2.587	0	0	0
26/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	60,438.0000	58,899.0000	(2.546)	0	0	0
26/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	94,963.0000	96,557.0000	1.679	0	0	0
26/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	81,940.0000	80,356.0000	(1.933)	0	0	0
26/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	91.0000	103.0000	13.187	0	0	0
26/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	26,628.0000	27,815.0000	4.458	0	0	0
26/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
26/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,812.0000	4,404.0000	(8.479)	0	0	0
26/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,527.0000	1,361.0000	(10.871)	0	0	0
26/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	69.0000	58.0000	(15.942)	0	0	0
26/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	77,488.0000	79,073.0000	2.045	0	0	0
26/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	373.0000	323.0000	(13.405)	0	0	0
26/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	42,393.0000	43,823.0000	3.373	0	0	0
26/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	24,004.0000	22,864.0000	(4.749)	0	0	0
26/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6,090.0000	6,545.0000	7.471	0	0	0
26/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	11,935.0000	11,167.0000	(6.435)	0	0	0
26/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	14,163.0000	14,990.0000	5.839	0	0	0
26/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,028.0000	2,216.0000	9.270	0	0	0
26/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	40,657.0000	39,249.0000	(3.463)	0	0	0
26/05/2006	R207	2007/02/01			Bond Future	7.7310	7.7100	(0.272)	0.0000	0.0000	0
26/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,234.0000	2,101.0000	(5.953)	0	0	0
26/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	38,775.0000	39,782.0000	2.597	0	0	0
26/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	17,900.0000	17,251.0000	(3.626)	0	0	0
26/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	51,218.0000	52,397.0000	2.302	0	0	0
26/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	11,486.0000	11,009.0000	(4.153)	0	0	0
26/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	79,999.0000	81,439.0000	1.800	0	0	0
26/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	7,012.0000	6,681.0000	(4.720)	0	0	0
26/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	86,114.0000	84,655.0000	(1.694)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	95,545.0000	97,068.0000	1.594	0	0	0
26/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,065.0000	3,848.0000	(5.338)	0	0	0
26/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	65,092.0000	66,416.0000	2.034	0	0	0
26/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,507.0000	4,704.0000	4.371	0	0	0
26/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	67,760.0000	66,415.0000	(1.985)	0	0	0
26/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	28,096.0000	28,915.0000	2.915	0	0	0
26/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	7,801.0000	8,112.0000	3.987	0	0	0
26/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	26,601.0000	25,764.0000	(3.146)	0	0	0
26/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,433.0000	2,548.0000	4.727	0	0	0
26/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	106,299.0000	104,758.0000	(1.450)	0	0	0
26/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	37,809.0000	36,784.0000	(2.711)	0	0	0
26/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	12,666.0000	13,124.0000	3.616	0	0	0
26/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	51,571.0000	50,373.0000	(2.323)	0	0	0
26/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	19,382.0000	20,014.0000	3.261	0	0	0

Grand Total:

2,546